

Daily Index Arbitrage Report(Total of All Trading Participant)

29-Jan-26

Tokyo Stock Exchange,Inc.

(thousand shares)

1. Stock Transaction Related to Index Arbitrage(27-Jan)

	Sales	Purchases
Number of Shares	20,698	9,737

2. Cash Position Related to Index Arbitrage(27-Jan)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	49,793	0	49,793	1,019,838	1,762	1,021,600
Change	3,457	0	3,457	-11,641	0	-11,641

Remarks: 1. Change means comparison to last weekend's position. – indicates minus figures

2. Program trading excludes transactions through ToSTNeT.

3. Cash position related to index arbitrage reflects the change caused by transactions through ToSTNeT.

4. The "Nearest Contract Month" of "Cash position related to index arbitrage" includes the figures up to Mar contract of 2026

Active Arbitrageurs

Top 15 Trading Participant 27-Jan-26

(thousand shares,%)

Name	Sales Percentage	Purchases Percentage	Total Percentage	
		
Mizuho	15,079	72.9	0	0.0
Jefferies	4,429	21.4	3,697	38.0
Mitsubishi UFJ Morgan Stanley	1,190	5.7	6,040	62.0
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Total of top 15 Trading Participant	20,698	100.0	9,737	100.0
Total of all Trading Participant	20,698	100.0	9,737	100.0

Remark: Based on the total of sales and purchases